



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/03/2022

TO DATE : 23/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

I2025 Bond Future

2025 On 05/05/2022	Bond Future		Sell	36	0.00
2025 On 05/05/2022	Bond Future		Buy	36	0.00
2025 On 05/05/2022	Bond Future		Sell	36	0.00
2025 On 05/05/2022	Bond Future		Buy	36	0.00
2025 On 05/05/2022	Bond Future		Buy	36	0.00
2025 On 05/05/2022	Bond Future		Sell	36	0.00

New Inflation Linked Index

IGOV On 05/05/2022	Index Future		Buy	1	0.00
IGOV On 05/05/2022	Index Future		Sell	1	0.00
IGOV On 05/05/2022	Index Future		Buy	1	0.00
IGOV On 05/05/2022	Index Future		Sell	1	0.00
IGOV On 05/05/2022	Index Future		Sell	1	0.00

IGOV On 05/05/2022	Index Future	Buy	1	0.00
R186 Bond Future				
R186 On 05/05/2022	Bond Future	Sell	41	0.00
R186 On 05/05/2022	Bond Future	Buy	41	0.00
R186 On 05/05/2022	Bond Future	Buy	41	0.00
R186 On 05/05/2022	Bond Future	Sell	41	0.00
R186 On 05/05/2022	Bond Future	Sell	41	0.00
R186 On 05/05/2022	Bond Future	Buy	41	0.00
R186 On 05/05/2022	Bond Future	Sell	90	0.00
R186 On 05/05/2022	Bond Future	Buy	90	0.00
Grand Total for Daily Detailed Turnover:			324	0.00